

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Nov-21	29-Oct-21	Change	01-Nov-21	(+/-)	29-Oct-21	(+/-)	28-Oct-21	(+/-)	27-Oct-21	(+/-)	26-Oct-21
S50X21	Nov 2021	972.00	975.60	-3.6 -0.37 %	179	1.70 %	176	-11.56 %	199	9.94 %	181	-2.69 %	186
S50Z21	Dec 2021	970.80	974.70	-3.9 -0.4 %	369,525	1.77 %	363,095	1.10 %	359,159	-0.34 %	360,399	-0.02 %	360,489
S50F22	Jan 2022	968.20	972.30	-4.1 -0.42 %	24	-25.00 %	32	433.33 %	6	0.00 %	0	0.00 %	0
S50H22	Mar 2022	966.70	970.40	-3.7 -0.38 %	40,582	-2.15 %	41,475	-0.61 %	41,728	-0.27 %	41,841	-1.96 %	42,677
S50M22	Jun 2022	965.50	969.10	-3.6 -0.37 %	15,795	3.90 %	15,202	1.62 %	14,959	0.41 %	14,898	4.71 %	14,228
S50U22	Sep 2022	962.60	966.30	-3.7 -0.38 %	5,238	2.93 %	5,089	4.13 %	4,887	3.74 %	4,711	9.18 %	4,315

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Nov-21	29-Oct-21	Change	01-Nov-21	(+/-)	29-Oct-21	(+/-)	28-Oct-21	(+/-)	27-Oct-21	(+/-)	26-Oct-21
TRUEZ21	Dec 2021	22,093	4.13	4.09	0.04 0.98 %	150,388	5.32 %	142,791	2.86 %	138,817	1.12 %	137,274	5.79 %	129,762
TRUEH22	Mar 2022	10,529	4.12	4.07	0.05 1.23 %	24,191	-22.39 %	31,169	0.00 %	31,168	1.63 %	30,668	-15.20 %	36,167
SUPERZ21	Dec 2021	9,007	0.97	0.99	-0.02 -2.02 %	192,815	-1.53 %	195,815	11.38 %	175,815	-2.22 %	179,814	-0.55 %	180,800
WHAZ21	Dec 2021	7,623	3.42	3.38	0.04 1.18 %	43,690	-12.09 %	49,697	-1.95 %	50,685	-2.31 %	51,884	-0.06 %	51,917
PTGZ21	Dec 2021	7,015	15.00	15.73	-0.73 -4.64 %	27,751	-5.83 %	29,469	4.25 %	28,267	-2.28 %	28,927	-0.28 %	29,008
BANPUZ21X	Dec 2021	5,758	10.99	11.44	-0.45 -3.93 %	53,925	-0.26 %	54,068	-11.30 %	60,955	-1.99 %	62,191	0.83 %	61,682
BEAUTYZ21	Dec 2021	5,136	1.65	1.66	-0.01 -0.60 %	21,857	-12.53 %	24,988	0.03 %	24,981	-0.07 %	24,998	2.02 %	24,504
BANPUH22X	Mar 2022	4,338	10.87	11.29	-0.42 -3.72 %	35,521	10.30 %	32,205	1.74 %	31,655	1.81 %	31,093	12.86 %	27,550
TTBH22	Mar 2022	4,012	1.16	1.16	0.00 0.00 %	558,328	0.72 %	554,340	0.00 %	554,340	2.50 %	540,840	-1.44 %	548,764
WHAH22	Mar 2022	4,001	3.40	3.36	0.04 1.19 %	37,535	5.63 %	35,535	1.43 %	35,035	0.01 %	35,033	0.00 %	35,034

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*01-Nov-21	(+/-)	29-Oct-21	(+/-)	28-Oct-21	(+/-)	27-Oct-21	(+/-)	26-Oct-21	01-Nov-21	29-Oct-21	Change
TTBH22	Mar 2022	4,012	558,328	0.72 %	554,340	0.00 %	554,340	2.50 %	540,840	-1.44 %	548,764	1.16	1.16	0 0 %
GUNKULZ21	Dec 2021	3,682	219,168	0.94 %	217,120	-3.34 %	224,632	-0.22 %	225,135	1.28 %	222,293	5.45	5.42	0.03 0.55 %
SUPERZ21	Dec 2021	9,007	192,815	-1.53 %	195,815	11.38 %	175,815	-2.22 %	179,814	-0.55 %	180,800	0.97	0.99	-0.02 -2.0 %
TRUEZ21	Dec 2021	22,093	150,388	5.32 %	142,791	2.86 %	138,817	1.12 %	137,274	5.79 %	129,762	4.13	4.09	0.04 0.98 %
BLANDZ21	Dec 2021	593	142,625	0.40 %	142,051	0.07 %	141,948	-0.31 %	142,393	-0.19 %	142,658	1.12	1.12	0 0 %
TTBZ21	Dec 2021	3,115	137,066	-1.51 %	139,165	0.00 %	139,159	4.44 %	133,237	-8.48 %	145,590	1.17	1.17	0 0 %
BLANDH22	Mar 2022	1	119,161	0.00 %	119,160	0.00 %	119,160	0.00 %	119,160	-0.83 %	120,160	1.11	1.11	0 0 %
SIRIZ21	Dec 2021	2,015	115,885	-1.69 %	117,882	0.00 %	117,881	-0.82 %	118,858	-2.52 %	121,925	1.27	1.29	-0.02 -1.6 %
JASZ21	Dec 2021	1,543	68,910	0.78 %	68,379	2.25 %	66,876	0.76 %	66,372	-6.38 %	70,896	2.85	2.87	-0.02 -0.7 %
BANPUZ21X	Dec 2021	5,758	53,925	-0.26 %	54,068	-11.30 %	60,955	-1.99 %	62,191	0.83 %	61,682	10.99	11.44	-0.5 -3.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	83.75	3.75	4.69
ORI	11.50	0.20	1.77
BH	148.00	2.50	1.72
KCE	88.25	1.25	1.44
AP	8.95	0.10	1.13
TRUE	4.10	0.04	0.99
AMATA	20.60	0.20	0.98
GLOBAL	20.60	0.20	0.98
CK	22.00	0.20	0.92
BDMS	23.70	0.20	0.85

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	10.70	-0.90	-7.76
PSL	16.80	-1.30	-7.18
SGP	13.70	-0.70	-4.86
SPRC	10.00	-0.50	-4.76
STA	31.00	-1.50	-4.62
PTG	14.90	-0.70	-4.49
BANPU	11.00	-0.40	-3.51
AAV	2.82	-0.10	-3.42
STGT	29.50	-1.00	-3.28
SAMART	6.10	-0.20	-3.17

TFEX Trade Value by Investor Type

SET50 Index Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/11/2021	64,293	88,291	-23,998	42,925	37,865	5,060	98,090	79,152	18,938	205,308	431,343

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/11/2021	41,795	47,989	-6,194	6,732	7,260	-528	38,895	32,173	6,722	87,422	34,857

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/11/2021	0	0	0	5,224	222	5,002	13,608	18,610	-5,002	18,832	118,802